Here’s a professional draft for your email to the TBricks project team:

**Subject:** Request to Develop a New Strategy Utilizing VPIN Metric

Dear [TBricks Project Team],

I hope this email finds you well. I would like to raise a request for the potential development of a new strategy in TBricks that leverages the **VPIN (Volume-Synchronized Probability of Informed Trading)** metric. While I understand this is not currently a top priority, I believe that implementing such a strategy could provide significant value to our trading operations in the future.

### **What is VPIN?**

VPIN, or the **Volume-Synchronized Probability of Informed Trading**, is a metric designed to measure the probability of informed trading in the market. It is based on analyzing order flow imbalance over fixed **volume buckets**, rather than time intervals. By quantifying the degree of imbalance between buy and sell volumes, VPIN helps identify periods of market stress, heightened volatility, or potential large price moves.

#### **Why is VPIN Useful?**

1. **Detecting Market Stress**:  
   VPIN provides early warning signals during periods of liquidity imbalance or when informed traders are active in the market. This is especially useful for risk management and identifying heightened volatility.
2. **Improving Trade Timing**:  
   High VPIN values often indicate an unstable market, which can help traders avoid entering or exiting trades at unfavorable times. Conversely, low VPIN values indicate balanced conditions, making it safer to execute trades.
3. **Enhancing Market-Making Strategies**:  
   For market makers, VPIN can be used to dynamically adjust bid-ask spreads based on market conditions. During periods of high VPIN, spreads can be widened to account for increased risk of adverse selection, while during low VPIN periods, spreads can be tightened to remain competitive.
4. **Volatility Prediction**:  
   Persistent high VPIN values can signal upcoming price volatility, enabling traders to position accordingly or scale back exposure.

### **Request for Future Implementation**

While I understand that this request may not align with our immediate priorities, I believe a VPIN-based strategy could be a valuable addition to TBricks in the future. Here are some potential features and functionalities to consider:

* **Real-Time VPIN Calculation**: Utilize real-time trade data to calculate VPIN dynamically, using volume buckets instead of time intervals.
* **Customizable Parameters**: Allow customization of volume bucket size and the number of buckets used in the moving average calculation.
* **Alerts and Triggers**: Implement thresholds for VPIN values to trigger alerts or automated actions, such as reducing trading size or widening spreads.
* **Integration with Existing Strategies**: VPIN could be integrated as an additional signal in market-making or risk management algorithms.

### **Conclusion**

I strongly believe VPIN-based strategies could provide a competitive edge by improving our ability to detect market stress, manage risk, and optimize trade execution. While this is not an urgent request, I hope that we can consider it as a future enhancement to our trading capabilities.

Please let me know if you would like me to provide additional details or examples of how VPIN could be implemented. I am happy to discuss this further at your convenience.

Thank you for your time and consideration.

Best regards,  
[Your Full Name]  
[Your Job Title]  
[Your Company Name]  
[Your Contact Information]